

INVESTMENT STATEMENT & INVESTMENT INTEREST INCOME AND CAPITAL GAINS

INVESTMENT STATEMENT

Fund / Account	February 1, 2004	Purchased	Maturities & Sales	Amortization	February 29, 2004
Treasury/Trust Cash Management					
Investments (trade date basis)	\$ 2,563,810,234.84	\$ 9,985,515,621.33	\$ 9,645,763,256.25	\$ (1,320,318.44)	\$ 2,902,242,281.48
Reverse Repurchase Agreements	.....	.....	.....	.....	.....
Purchased Accrued Interest	4,036,192.41	4,852,247.23	5,521,993.48	.....	3,366,446.16
Total Treasury/Trust Cash Management	<u>\$ 2,567,846,427.25</u>	<u>\$ 9,990,367,868.56</u>	<u>\$ 9,651,285,249.73</u>	<u>\$ (1,320,318.44)</u>	<u>\$ 2,905,608,727.64</u>
Treasurer's Local Government Investment Pool					
Investments (trade date basis)	\$ 5,242,843,803.27	\$ 10,446,268,929.56	\$ 10,561,033,383.18	\$ 2,121,022.10	\$ 5,130,200,371.75
Reverse Repurchase Agreements	.....	.....	.....	.....	.....
Purchased Accrued Interest	893,277.76	3,950,804.96	3,349,926.45	.....	1,494,156.27
Total Treasurer's Local Government Investment Pool	<u>\$ 5,243,737,081.03</u>	<u>\$ 10,450,219,734.52</u>	<u>\$ 10,564,383,309.63</u>	<u>\$ 2,121,022.10</u>	<u>\$ 5,131,694,528.02</u>
Total All Accounts	<u>\$ 7,811,583,508.28</u>	<u>\$ 20,440,587,603.08</u>	<u>\$ 20,215,668,559.36</u>	<u>\$ 800,703.66</u>	<u>\$ 8,037,303,255.66</u>

INVESTMENT INTEREST INCOME AND CAPITAL GAINS CURRENT MONTH AND FISCAL YEAR TO DATE COMPARISON

Fund / Account	February 2004	February 2003	Fiscal Year 2004	Fiscal Year 2003
Treasury/Trust Cash Management				
Cash*	\$ 6,397,939.21	\$ 6,324,268.33	\$ 52,212,026.41	\$ 60,458,746.98
Bank Fees				
Custody	(1,374.43)	(1,287.45)	(10,496.16)	(9,917.19)
Other Treasury	(49,558.68)	(109,482.26)	(399,712.50)	(381,350.08)
Other Trust	(187.00)	(1,215.41)	(2,079.24)	(2,016.74)
Total Bank Fees	<u>\$ (51,120.11)</u>	<u>\$ (111,985.12)</u>	<u>\$ (412,287.90)</u>	<u>\$ (393,284.01)</u>
Amortization	(1,320,318.44)	256,157.71	(9,239,018.19)	4,626,755.57
Accrued Interest	(435,363.82)	(732,179.38)	(4,817,851.20)	(9,529,277.30)
Unrealized Gains and Losses	63,103.07	21,528.58	54,118.70	218,768.92
Total Treasury/Trust Cash Management	<u>\$ 4,654,239.91</u>	<u>\$ 5,757,790.12</u>	<u>\$ 37,796,987.82</u>	<u>\$ 55,381,710.16</u>
Treasurer's Local Government Investment Pool				
Cash*	\$ 2,424,409.05	\$ 540,602.07	\$ 15,470,333.02	\$ 21,141,839.62
Amortization	2,121,022.10	3,441,285.14	20,101,267.75	34,795,870.84
Accrued Interest	(329,001.34)	595,481.28	348,669.92	(2,758,971.41)
Unrealized Gains and Losses	.....	.....	.....	.....
Total Treasurer's Local Government Investment Pool	<u>\$ 4,216,429.81</u>	<u>\$ 4,577,368.49</u>	<u>\$ 35,920,270.69</u>	<u>\$ 53,178,739.05</u>
Total All Accounts	<u>\$ 8,870,669.72</u>	<u>\$ 10,335,158.61</u>	<u>\$ 73,717,258.51</u>	<u>\$ 108,560,449.21</u>

* Balances include any expense for reverse repurchase buy-backs.